

EXHIBIT P

TASSIMO - CORP - IG

AS OF: 6-Oct-08

	FACTORED PAR REMAINING	COLLATERAL VALUE	COLL VALUE / FACTORED PAR	COUNT
ASSETS >= 20MM CV	481,913,000	465,905,157	96.68%	29
ASSETS < 20MM CV	502,191,270	394,594,588	78.57%	111
TOTAL	984,104,270	860,499,745	87.44%	140

ANALYSIS COUNT	Unique ID	Pool	Pool ID	CUSIP	DESCRIPTION	LOB	DESK GROUP	FACTORED PAR SOLD	COLLATERAL VALUE SOLD	TRADE DATE	TRADER	COUPON	MATURITY
1	4212	2	2564	983024AE0	WYETH	Credit	Corp - IG	23,000,000	24,144,033	6-Oct-08	Chodorcoff	5.5000	1-Feb-14
2	3933	2	2285	41659EFK8	HARTFORD LIFE GLOB FUND	Credit	Corp - IG	25,000,000	22,365,373	30-Sep-08	eger	2.8906	17-Jan-12
3	3932	2	2284	341081ET0	FLORIDA POWER & LIGHT	Credit	Corp - IG	25,000,000	21,681,812	30-Sep-08	broder	4.9500	1-Jun-35
4	3906	2	2258	06050TKN1	BANK OF AMERICA NA	Credit	Corp - IG	25,000,000	21,634,543	25-Sep-08	0	5.3000	15-Mar-17
5	4087	2	2439	534187AM1	LINCOLN NATIONAL CORP	Credit	Corp - IG	20,000,000	21,159,933	6-Oct-08	Eger	6.2000	15-Dec-11
6	4198	2	2550	983024AA8	WYETH	Credit	Corp - IG	20,000,000	20,877,950	1-Oct-08	Chodorcoff	5.5000	15-Mar-13
7	1756	2	108	25468PCE4	WALT DISNEY COMPANY	Credit	Corp - IG	20,000,000	20,536,776	24-Sep-08	Barrett	5.6250	15-Sep-16
8	4115	2	2467	023551AM6	HESS CORP	Credit	Corp - IG	19,400,000	19,534,514	6-Oct-08	Agans	7.1250	15-Mar-33
9	1760	2	112	0258M0CW7	AMER EXPRESS CREDIT CO	Credit	Corp - IG	20,000,000	19,393,172	24-Sep-08	Hansen	5.8750	2-May-13
10	3921	2	2273	775371AU1	ROHM & HAAS COMPANY	Credit	Corp - IG	17,500,000	19,314,532	25-Sep-08	Duncan	7.8500	15-Jul-29
11	3901	2	2253	373334GC9	GEORGIA POWER COMPANY	Credit	Corp - IG	20,000,000	18,661,162	25-Sep-08	Broder/Agans	5.6500	1-Mar-37
12	4058	2	2410	15189TAQ0	CENTERPOINT ENERGY INC	Credit	Corp - IG	18,960,000	18,567,779	6-Oct-08	Broder/Agans	6.5000	1-May-18
13	4069	2	2421	92343VAK0	VERIZON COMMUNICATIONS	Credit	Corp - IG	20,000,000	18,472,199	6-Oct-08	Barrett	6.4000	15-Feb-38
14	4059	2	2411	925524AQ3	CBS CORP	Credit	Corp - IG	15,000,000	15,526,732	1-Oct-08	Barrett	6.6250	15-May-11
15	4158	2	2510	910197AH5	UDR INC	Credit	Corp - IG	15,000,000	15,406,975	6-Oct-08	Chodorcoff	6.5000	15-Jun-09
16	4191	2	2543	45031UAH4	ISTAR FINANCIAL INC	Credit	Corp - IG	24,000,000	15,184,599	6-Oct-08	Adragna	5.7000	1-Mar-14
17	3945	2	2297	828807BA4	SIMON PROPERTY GROUP LP	Credit	Corp - IG	15,000,000	14,946,150	25-Sep-08	Chodorcoff	4.8750	18-Mar-10
18	3907	2	2259	949746NX5	WELLS FARGO & COMPANY	Credit	Corp - IG	14,546,000	14,197,714	25-Sep-08	Hansen	5.6250	11-Dec-17
19	4065	2	2417	743263AD7	PROGRESS ENERGY INC	Credit	Corp - IG	12,300,000	12,962,389	6-Oct-08	Broder/Agans	7.1000	1-Mar-11
20	4016	2	2368	032511AY3	ANADARKO PETROLEUM CORP	Credit	Corp - IG	13,875,000	12,483,858	25-Sep-08	Broder/Agans	6.4500	15-Sep-36
21	4004	2	2356	277432AD2	EASTMAN CHEMICAL	Credit	Corp - IG	11,700,000	12,446,603	6-Oct-08	0	7.6000	1-Feb-27
22	1847	2	199	38238QAM8	GOODRICH CORP	Credit	Corp - IG	11,500,000	12,396,860	26-Sep-08	Industrial	6.8000	1-Feb-18
23	588	1	588	565849AF3	MARATHON OIL CORP 5.	Credit	Corp - IG	12,000,000	11,704,727	25-Sep-08	Agans	5.9000	15-Mar-18
24	4238	2	2590	00817YAB4	AETNA INC	Credit	Corp - IG	10,057,000	10,800,815	24-Sep-08	Chodorcoff	7.8750	1-Mar-11
25	4204	2	2556	925524BB5	VIACOM INC	Credit	Corp - IG	10,575,000	10,397,534	6-Oct-08	Barrett	6.2500	30-Apr-16
26	4079	2	2431	775109AK7	ROGERS COMMUNICATIONS	Credit	Corp - IG	10,200,000	10,391,896	25-Sep-08	Barrett	6.8000	15-Aug-18
27	4014	2	2366	755111AU5	RAYTHEON CO	Credit	Corp - IG	9,800,000	10,356,380	30-Sep-08	0	6.4000	15-Dec-18
28	3981	2	2333	931142CB7	WAL-MART STORES	Credit	Corp - IG	12,000,000	10,254,470	6-Oct-08	Adragna	5.2500	1-Sep-35
29	4006	2	2358	12626PAE3	CRH AMERICA INC	Credit	Corp - IG	10,500,000	10,103,678	6-Oct-08	Adragna	5.3000	15-Oct-13

Commentary

went to two west coast accounts who had previously played in the name and neither cared. Clients we sold it to were willing to put a bid on block of bonds in declining market. Bids were roughly 50 back of "quoted" markets which were likely not tradeable to begin with. I felt the concession was reasonable for a block since
HIG floaters 8/13 offered in the street at 450. HIG 6% 19 offered in the street at \$75. HIG CDS trading in 400's. Sold HIG FRN 2012 at 88 dollar discount marginn +350.
Asked [REDACTED] and [REDACTED] for bids [REDACTED] did not respond, [REDACTED] not a buyer of 30yr bonds and didn't care on this bond, [REDACTED] passed and [REDACTED] was the only bid @+300 vs OLB
have a potential buyer but would have to show firm bonds, but they are looking for distressed levels
no buyers that I know of
went to two west coast accounts who had previously played in the name and neither cared. Clients we sold it to were willing to put a bid on block of bonds in declining market. Bids were roughly 50 back of "quoted" markets which were likely not tradeable to begin with. I felt the concession was reasonable for a block since
Showed these bonds to [REDACTED] and nobody cared within 200 bps of where we traded them.
Showed this axe to [REDACTED]. Received 2 bids... a 385 bid from [REDACTED] and a 400 bid from [REDACTED]. No other bidders.
we were short these, market was +500/450. We bought at +475,.AXP has been under pressure.Paper was offered in street at +460 at the time. This bond is now trading at +700/650
Showed to several holders. No Bids. [REDACTED] bid the +450 contingent to buying the EMN 27s as well. The only bid
Sold to [REDACTED]. [REDACTED] O, and [REDACTED] did not want to bid.
Cheapest offer I have seen is +385 from a dealer. Showed the bonds to [REDACTED], and [REDACTED]...only bid was from [REDACTED]
Showed these bonds to [REDACTED] and [REDACTED] was the only bid.
Showed these bonds to [REDACTED] and [REDACTED] was the only bid.
reit buyers nearly non existent. [REDACTED] tself was willing to put a bid on these bonds and we sold it to them.
block size buyer buying at discount, for 2mm more I was bid by [REDACTED] \$1 back, so for \$65mm I think this \$2-5pt dicount was more than fair
showed [REDACTED] and showed to all our account base. These customers were willing to put a bid on illiquid bonds in an illiquid environment
showed bonds to [REDACTED] and [REDACTED]
was the only one with a bid
SOLD AS ONE BLOCK - Showed this axe to [REDACTED]. Received 2 bids... a 385 bid from [REDACTED] and a 400 bid from [REDACTED]. No other bidders.
I sold my bonds along into the +440 bid
showed to several holders, no bids [REDACTED] originally bid us +500. I negotiated 50bps tighter and traded. \$130mm deal size.
SOLD AS ONE BLOCK - Showed this axe to [REDACTED]. Received 1 bid... a 425 bid from [REDACTED]. No other bidders.
we previously had a buyer of this bond. He saw bonds trace and asked to buy ours at a similar level and we sold it to them.
Showed these bonds to [REDACTED] and [REDACTED] was the only bid.
Showed these bonds to [REDACTED] and none of them cared, showed it to the world & only [REDACTED] had a bid.
had +325 bid from [REDACTED] and 300 bid from [REDACTED]. [REDACTED] pulled their bid and we sold to [REDACTED] at +305. Only bidders
went to 3 different accts and only 1 acct showedd me a bid.....
put them out to all accts at 600 spread...had another acct who told me if I sold bonds they would sell as wel [REDACTED] only 1 acct bid me 650/5yr and I hit that bid..i am now working the order fo [REDACTED] in the 650-675 context